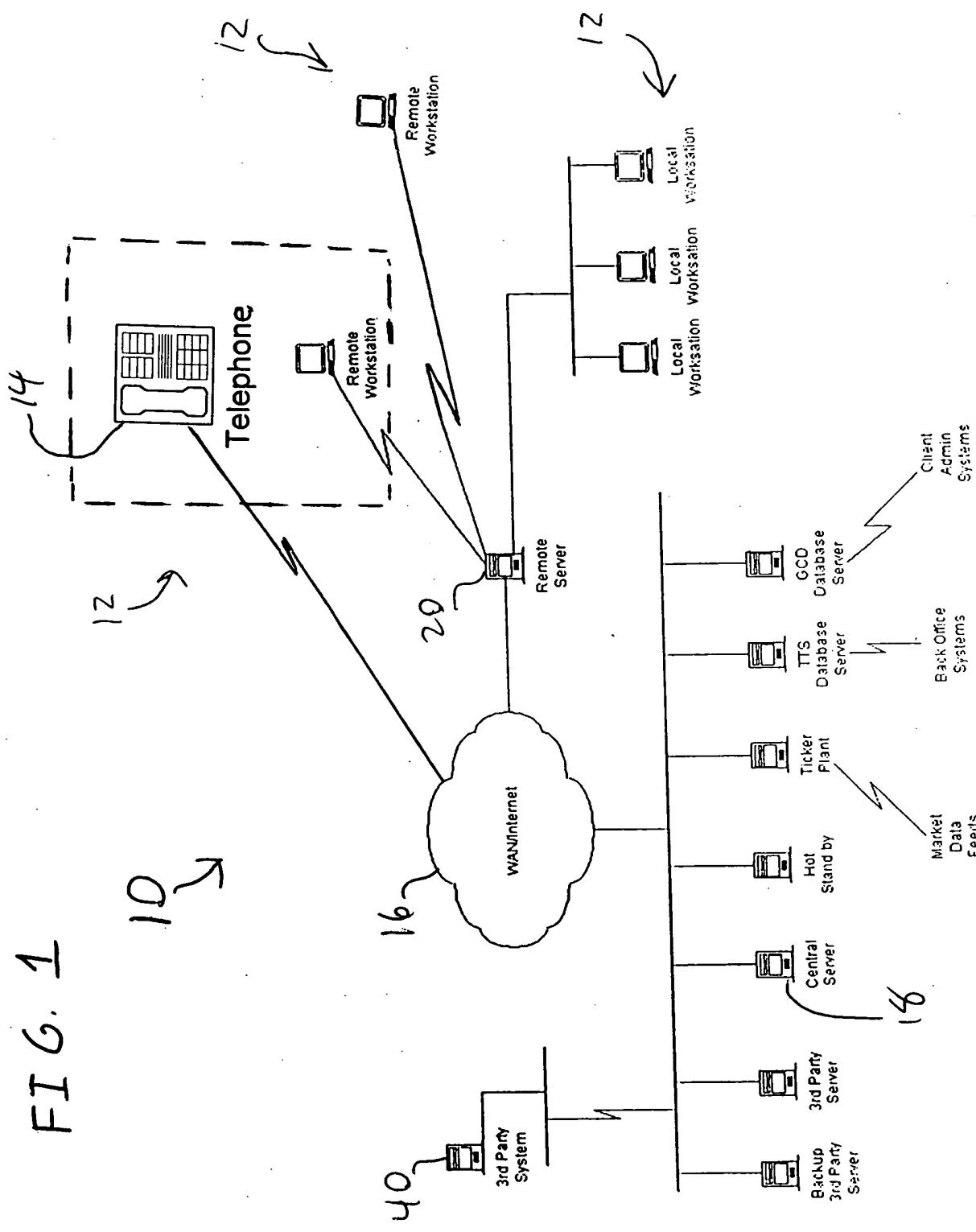


FIG. 1



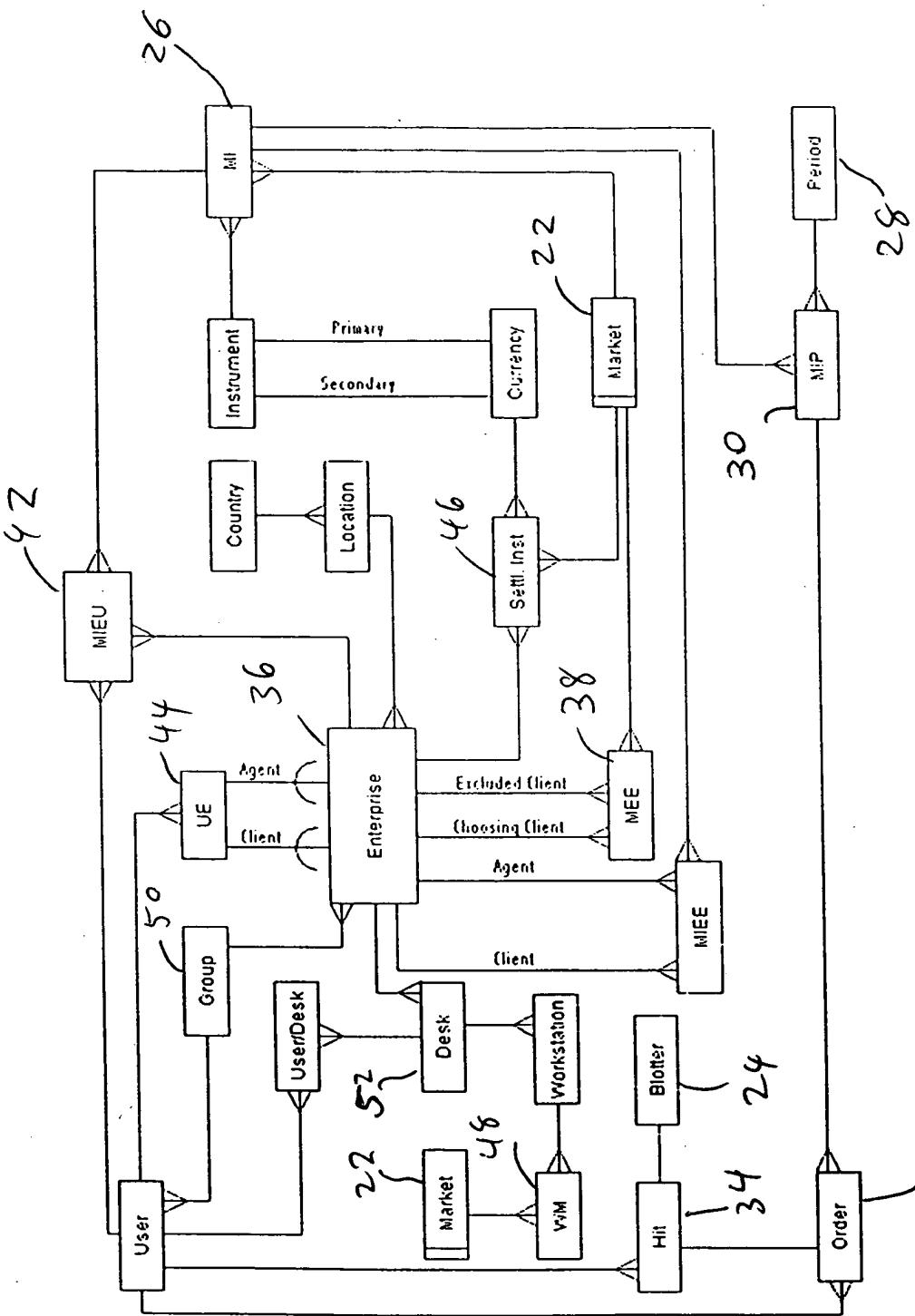


FIG. 2

A E F X

A E F X   U S E R   D E F A U L T S

Submit 1 <Go>	Willingness To Quote 2 <Go>	Willingness To Trade 3 <Go>	Menu
------------------	--------------------------------	--------------------------------	------

Firm CHASE MANHATTAN BANK  
Group CHASE MANHATTAN BANK  
Credit rating AAA  
Location BAN  
Country THAILAND  
Country of origin Unknown Origin  
UUID 433230  
London rules  N  
Show index numbers  Y  
Credit filter  BBB  
Amount filter  0xDefault

54

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Princeton:609-279-3000   Singapore:226-3000   Sydney:2-9777-8686   Tokyo:3-3201-8900   Sao Paulo:11-3048-4500  
I352-1150-1   23-Nov-99   :31:50

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F I G. 3

<HELP> for explanation.

DG61 a Govt AEFX

### AEFX USER DEFAULTS

Submit 1 <Go>	Willingness To Quote 2 <Go>	Willingness To Trade 3 <Go>	Menu
<p>Name Firm CHASE MANHATTAN BANK Group CHASE MANHATTEN CORP Credit rating AA Location PAR Country FRANCE Country of origin USA</p> <p>London rules <input checked="" type="checkbox"/> N Show index numbers <input checked="" type="checkbox"/> Y</p>			

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I352-1150-0 16-Dec-99 13:1 :37

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FIG. 4

AEFX

AEFX WILLINGNESS TO QUOTE

Submit  
1 <Go>

Clear  
2 <Go>

AUDUSD  
CADUSD  
CHFJPY  
CHFUSD  
DKKUSD  
EURCHF  
EURCZK  
EURDKK  
EURGBP  
EURGRD  
EURJPY  
EURNOK  
EURSEK  
X EURUSD  
EURZAR

FIMUSD  
GBPEUR  
GBPJPY  
GBPUUSD  
GRDUSD  
HKDUSD  
IDRUSD  
MYRUSD  
NZDUSD  
USDAED  
USDARS  
USDBRL  
USDCAD  
USDCDE  
USDCHF

USDCLP  
USDCNY  
USDCOP  
USDCZK  
USDDKK  
USDEC  
USDGRD  
USDHKD  
USDHUF  
USDI  
USDI  
USDILS  
USDINR  
X USDJPY  
USDKRW  
USDKWD

USDMXN  
USDMYR  
USDNOK  
USDPEN  
USDPHP  
USDPLN  
USDRUB  
USDSAR  
USDSDD  
USDSEK  
USDSGD  
USDSSKK  
USDTHB  
USDTRL  
USDTWD

USDWEB  
USDZAR  
THBMLR  
THBUSD

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Princeton: 609-279-3000 Singapore: 226-3000 Sydney: 2-9777-8686 Tokyo: 3-3201-6900 São Paulo: 11-3048-1500  
1541-239-1 22-Sep-99 13:32:57

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FIG. 5

AEFX

## AEFX WILLINGNESS TO TRADE

1)Edit Current Firm Restrictions	6)Add Firm Restrictions
2)Edit Group Restrictions	7)Add Group Restrictions
3)Edit Country Restrictions	8)Add Country Restrictions
4)Edit Country of Origin Restrictions	9)Add Country of Origin Restrictions
5)Edit Existing Firm Exceptions	10)Add Firm Exceptions

Menu

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I352-1150-1 23-Nov-99 9:31:57

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FIG. 6

A E F X

A E F X   E X I S T I N G   C O U N T R Y   R E S T R I C T I O N S

Submit  
1 <Go>

Menu

Page   1/   1

Place an X in the field to remove a restriction

AD, ANDORRA  
CU, CUBA  
FI, FINLAND  
GG, GUERNSEY

62

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Princeton:609-279-3000   Singapore:226-3000   Sydney:2-9777-8686   Tokyo:3-3201-8900   Sao Paulo:11-3048-4500  
I352-1150-1   23-Nov-99   9:32:41

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FIG. 7

AEFX

AEFX EXISTING FIRM RESTRICTIONS

Submit  
1 <Go>

Menu

Page 1/ 1

Place an X in the field to remove a restriction

A-J STEVENS, HKG  
 ABB TREASURY CENTRE (UK) PLC, LON  
 AGRICULTURAL BANK OF CHINA, HKG  
 AGRICULTURAL BANK OF CHINA, SIN  
 ALLIED IRISH BANKS PLC, DBN  
 ALLIED IRISH BANKS PLC, SIN  
 ALLIED IRISH BANKS PLC (GRP TSY), LON

64

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I352-1150-1 23-Nov-99 :32:34

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FIG. 8

AEFX

AEFX ADD COUNTRY RESTRICTIONS

Submit  
1 <Go>

Menu

Page 1/ 6

Place an X in the field to add a restriction

- AD, ANDORRA
- AE, UNITED ARAB EMIRATES
- AN, NETHERLANDS ANTILLES
- AR, ARGENTINA
- AT, AUSTRIA
- AU, AUSTRALIA
- AW, ARUBA
- BB, BARBADOS
- BE, BELGIUM
- BG, BULGARIA
- BH, BAHRAIN
- BM, BERMUDA
- BR, BRAZIL
- BS, BAHAMAS
- CA, CANADA

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I352-1150-1 23-Nov-99 9:32:20

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FIG. 9

AEFX

AEFX ADD FIRM RESTRICTIONS

Submit  
1 <Go>

Menu

Page 1/ 176

Place an X in the field to add a restriction

- A-J STEVENS, HKG
- ABB TREASURY CENTRE (UK) PLC, LON
- ABBEY NATIONAL FINANCIAL PRODUCT, LON
- ABBEY NATIONAL TREASURY SERVICES, LON
- ABC INTERNATIONAL BANK PLC, LON
- ABN AMRO (MAGYAR) BANK RT, BUD
- ABN AMRO AUSTRALIA LTD, SYD
- ABN AMRO BANK, BAN
- ABN AMRO BANK, JAK
- ABN AMRO BANK (DEUTSCHLAND) AG, FFT
- ABN AMRO BANK (DEUTSCHLAND) AG, HAM
- ABN AMRO BANK (OESTERREICH), VIE
- ABN AMRO BANK (POLSKA) SA, WAR
- ABN AMRO BANK (SWZ) AG, ZCH
- ABN AMRO BANK BHD, KUA

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I352-1150-1 23-Nov-99 :32:10

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FIG. 10

<HELP> for explanation.

DG61 a Govt AEF X

FX SWAP ORDER EDIT

Submit 1 <Go> Delete 2 <Go> Hold 3 <Go> Menu

XEU XUS SPOT 5M

Current Price	Input Price	Quantity	Period
Bid 108		Near 20 M	SPOT 12/20/99
Ask 108.200	108.200	Far As Near M	5M 5/22/00
Spot 1.0379		All or Nothing N	

Price Increment 0.1

Identifier 10,486 12/16/99 State Open

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I352-1150-0 16-Dec-99 13:18:21

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FIG. 11

<HELP> for explanation.

DG61 a Govt A E F X

FX SWAP MY ORDER

Submit 1 <Go> Reject Credit 2 <Go> Insufficient Credit 3 <Go> Menu

X EU XUS SPOT 5M

Ask 108.200 SPOT 12/20/99  
5M 5/22/00

My Terms

Near	20 M XEU
Far	As Near M
Final Spot	1.0379

Accept Amount

Y

Accept Spot

Y

FFT AA

COMMERZBANK

Near	20 M XEU
Far	As Near M
Final Spot	0

Spot Increment

0.0001

Identifier 10,486 12/16/99 State Hit-at-Maker

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I352-1150-0 16-Dec-99 13:20:07

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FIG. 12

AEFX

FX SWAP MY HIT

Submit      Delete  
1 <Go>    2 <Go>

GBPUSD SPOT 1M

Bid	-4.99	SPOT	9/24/99
		1M	10/25/99

My Terms

Near	40	M GBP
Far	As Near	M

Counterparty PAR A

Near	40	M GBP
Far	As Near	M

Identifier 6,005,260 9/22/99 State Open

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1541-239-1 22-Sep-99 13:33:49

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FIG. 13

<HELP> for explanation.

DG61 a Govt A E F X

FX SWAP MY HIT

Submit  
1 <Go>

Menu

X EU XUS SPOT 5M

Ask 108.200 SPOT 12/20/99  
5M 5/22/00

My Terms

Near 20 M XEU  
Far As Near M

Counterparty

Near 20 M XEU  
Far As Near M

Identifier 10,486 12/16/99 State Open

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I352-1150-3 16-Dec-99 13:19:03

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FIG. 14

AEFX

FX SWAP MY ORDER

Submit 1 <Go> Delete 2 <Go> Reject Credit 3 <Go>

EURUSD SPOT 3M

Ask 62.90 SPOT 9/24/99  
3M 12/24/99

My Terms

Near 20 M EUR  
Far As Near M  
Final Spot 0

Accept Amount

Y

Accept Spot

N

LON AAA BANK-C

Near 20 M EUR  
Far As Near M  
Final Spot 1.0352

Spot Increment  
0.0001

72

Identifier 6,004,590 9/22/99 State Hit-at-Maker

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1541-239-1 22-Sep-99 13:34:10

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FIG. 15

A E F X

99) Options FX SWAP MARKET MONITOR V2.3 Page 1/2

2) EURUSD			3) GBPUSD			4) USDJPY		
	1.0824	1.0829		1.6708	1.6711		105.61	105.70
T/N	10) 0.89 B EU100M+>EU100M	20) 0.91 B EU 1Y+>EU100M	30) 0.08 B	40) 0.11 B	50) -1.35 B \$150M	60) -1.42 B \$150M		T/N
1W	11) 5.885 B EU 1Y+>EU100M	21) 5.935 B	31) 6 B	41) 6.10 B	51) 200.00 B \$ 1M	61) -11.865 B \$ 1M		1W
1M	12) 26.00 B EU 50M+>EU150M+>B	22) 25.75 B	32) 3.85 B	42) 4.25 B	52) 200.00 B \$ 25M	62) -49.14 B \$ 25M		1M
2M	13) 46.737 B EU500M+>EU 50M+>B	23) 46.938 B	33) 2.10 B	43) 2.60 B	53) -96.40 B \$ 1M	63) -96.234 B \$ 1M		2M
3M	14) 76.10 B EU 50M+>EU 50M	24) 76.30 B	34) 12.800 B £ 1M	44) 24.611 B £ 1M	54) -160.60 B \$150M	64) -159.20 B \$175M		3M
4M	15) 100.000 B EU 30M+>EU 30M+>B	25) 99.725 B	35) 10.60 AA	45) 12.00 £ 50M	55) 200.00 B £ 50M+	65) -211.50 B £ 1M		4M
5M	16) 90.00 B EU 30M+>EU 30M+>b	26) 89.70 B	36) 8.750 B £ 1M	46) 9.555 £ 1M	56) -258.25 B £ 1M	66) -257.25 B £ 1M		5M
6M	17) 154.30 B EU 30M+>EU 30M+>B	27) 219.59 B	37) 6.950 AAA	47) 8.455 £ 25M	57) -309.25 B £ 25M+>AAA	67) -308.25 B £ 1M		6M
9M	18) 203.75 B EU 30M+>EU 30M	28) 205.70 B	38) -8.500 B £ 1M	48) -6.555 £ 1M	58) -461.50 B £ 1M	68) -460.50 B £ 1M		9M
12M	19) 266.20 B EU500M+>EU 30M+>B	29) 266.40 B	39) -9.28 B	49) -6.28 B	59) -622.00 B \$ 75M	69) -620.00 B \$ 75M		12M

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Princeton: 609-279-3000 Singapore: 226-3000 Sydney: 2-9777-8686 Tokyo: 3-3201-8900 Sao Paulo: 11-3048-4500  
I352-1150-1 23-Nov-99 :31:38

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74 FIG. 16

<HELP> for explanation.

DG61 a Govt A E F X

Tullett & Tokyo Limited

99)Options FX SWAP MARKET MONITOR V2.62 Page 1/2

Read Only	2) EURUSD	3) XGBXUS	4) USDJPY	
	1.0155	1.0160	1.6118 1.6125 103.01 103.11	
T/N	10) 2.01	20) 2.04	30) 0.06 40) 0.08 50) -4.55 60) -4.52 ¥ 10Y > AA	
1W	11) 4.97	21) 5.02	31) 0.72 41) 0.77 51) -10.80 61) -10.70	
1M	12) 25	Trade Action		
2M	13) 49	80) Order One - Input order this side 81) Order Both - Input bid & ask order 82) Quote One - Request quote this side 83) Quote Both - Request bid & ask quote		
3M	14)	84) Hold all within same instrument 85) Release all within same instrument		
4M	15) 92	Change Monitors 86) Market Monitor		
5M	16) 114	87) Depth Monitor 88) Action Monitor		
6M	17) 135	89) Single Market Monitor 90) Quote Monitor		
9M	18) 197	91) Defaults 92) Menu		
12M	19) 258	29) 259	39) -22 49) -21 59) -607.50 69) -604.50	

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I352-1150-0 16-Dec-9 13:5 :48

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FIG. 17

AEFX

99)Options FX SWAP SINGLE MARKET MONITOR

2)EURUSD

3)Filter Off

1.0349 1.0355

10)			0.66	0/N	30)	0.68							
11)	EU 1M	AAA EU 1M	0.68	T/N	31)	0.69	EU 1M	AAA	EU 1M				
12)			2.05	S/N	32)	2.10							
13)	EU 10M	AAA EU 10M	4.74	1W	33)	4.78	EU 10M	AAA	EU 10M				
14)			9.43	2W	34)	9.50							
15)			14.20	3W	35)	14.30							
16)	EU 20M	AAA EU 20M	18.95	1M	36)	19.00	EU 50M >	AA	EU 70M				
17)	EU 20M	AAA EU 20M	41.60	2M	37)	41.23	EU 67M >	AA	EU145M				
18)	EU100M	AA EU 20M+>	62.80	3M	38)	62.80	EU 20M+ >	AA	EU 70M				
19)	EU 90M	AA EU 50M >	85.35	4M	39)	85.60	EU 20M	AAA	EU 20M				
20)	EU 20M	AAA EU 20M	106.75	5M	40)	106.80	EU 22M >	AA	EU 82M				
21)	EU115M	AAA EU 20M >	128.32	6M	41)	128.70	EU 20M >	AAA	EU175M				
22)			152.20	7M	42)	153.00							
23)			175.00	8M	43)	176.00							
24)	EU 60M	AA EU 40M >	199.60	9M	44)	200.50	EU 20M	AAA	EU 20M				
25)			222.00	10M	45)	223.00							
26)			245.50	11M	46)	246.50							
27)	EU 20M	AAA EU 20M	267.50	12M	47)	269.00	EU 20M	AAA	EU 20M				
28)			415.00	18M	48)	420.00							
29)			568.00	24M	49)	570.00							

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1541-239-1 22-Sep-99 13:31:28

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FJ6. 18

AEX

99)Options

FX SWAP DEPTH MONITOR

Page 1/ 1

EURUSD SPOT 1M

Sum	MMaker	CCY	Size	1.0349	1.0355	Size	CCY	MMaker	Sum	
4)	20M AAA	EUR	20M	18.95	5)	19	50M	EUR	AA	50M

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1541-239-1 22-Sep-99 13:31:07

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FIG. 19

### FX Market Depth Monitor

DEM/USD 1M							Filter	On/Off/Change			
Sum	MMaker	Flag	CCY	Size	1.6882	1.6892	Size	CCY	Flag	MMaker	Sum
200M	AA	LDN	DEM	200M	-12	-6	60M	DEM	AA-	LDN	60M
220M	BBB+NYC		USD	20M	-12	-7	80M	DEM	OWN		140M
240M	AAA+NYC	BSO	DEM	20M	-13		20M	DEM	BSO	AAA+LDN	260M

Edit  
 Hold  
 Delete  
 Quote:Single  
 Quote:Both  
 Order:Single  
 Order:Both  
 Market  
 Action  
 Defaults  
 Function  
 Back

Edit  
 Hold  
 Delete  
 Quote:Single  
 Quote:Both  
 Order:Single  
 Order:Both  
 Market  
 Action  
 Defaults  
 Function  
 Back

01/28/99 200M  
 04/28/99 220M  
 Back

88

90

86  
 92

Page Fwd: Next Period

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 Princeton: 609-279-3000 Singapore: 226-3000 Sydney: 2-9777-6696 Tokyo: 3-3201-6900 Sao Paulo: 11-3048-4500  
 1352-1130-2 05-Mar-99 16:23:50

Page Back: Previous Period

FIG. 20

102

FX Action Monitor

Response to My Request

94	80	-32.05	-32.10	EURUSD	SPOT	3M	EUR	50M	1.1750		
<b>Quotes Required/Made</b>											
96	80	Wait	-32	-32.50	GBPUSD	SPOT	GBP	100M	1.6500	NatWest LDN	
		Act	Pass; Remove; View		EURUSD	SPOT	EUR	50*	1.1750	Barclays LDN	
98		Market	Defaults		<b>Active Hits</b>						
100	05	Act	Order	-32	GBPUSD	SPOT	2M	GBP	50M	1.6505	
	30	Wait	Hit	-31	GBPUSD	SPOT	3M	GBP	200M	1.6510	
	30	Wait	-30	Order	EURUSD	SPOT	6M	EUR	500M	1.1700	
	00	Fail	Hit	-30	EURUSD	SPOT	3M	EUR	100M	1.1690	
	<b>Orders</b>										
	Hold			-34	GBPUSD	SPOT	2M	GBP	100M	1.6500	
	Open		-35		GBPUSD	SPOT	3M	GBP	100M	1.6500	
	Done	Request		-38	GBPUSD	mmddyy	GBP	30M	1.6505	Barclays LDN	
	Done	Quote		-36	EURUSD	SPOT	2M	EUR	50M	NatWest LDN	
	Done	-30	Hit		JPYUSD	SPOT	1M	JPY	900B	CitiGroup NYC	
	Done	-31	Order		EURUSD	SPOT	2M	EUR	50M	Chase LDN	

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 1352-1150-2 05-Mar-99 21:04:42

F I G. 21

A E F X

FX SWAP REQUEST FOR QUOTE

Submit  
1 <Go>

Menu

Page 1/ 1

GBPUSD SPOT 9M

Quote Bid  
Quantity Period

Near	1	M	GBP	SPOT	11/26/99
Far	As Near	M		9M	8/29/00

Choose up to 8 firms to request quote  
4 firms are willing to provide quotes

NATIONAL WESTMINSTER  
BARCLAYS BANK PLC  
AIB GROUP  
TULLETT & TOKYO FORE

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I352-1150-1 23-Nov- 9 :33:18

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FIG. 22

<HELP> for explanation.

DG61 a Govt A E F X

### FX SWAP REQUEST FOR QUOTE

Submit  
1 <Go>

Menu

Page 1/ 1

XEU XUS SPOT 3M

Quote Ask  
Quantity Period

Near	30	M	XEU	SPOT	12/20/99
Far	As Near	M		3M	3/20/00

Choose up to 8 firms to request quote

12 firms are willing to provide quotes

DEUTSCHE BANK AG  
CHINA STATE BANK LTD  
CHINA STATE BANK LTD  
FLEET NATIONAL BANK  
ABN AMRO BANK NV  
DAH SING BANK LTD  
DAH SING BANK LTD

CHASE MANHATTAN BANK  
UBS AG.  
CHINA STATE BANK LTD  
DAH SING BANK LTD  
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I352-1150-3 16-Dec-99 13:23:44

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PROFESSIONAL

FIG. 23

<HELP> for explanation.

DG61 a Govt AEF X

FX SWAP QUOTE PROVIDE

Submit 1 <Go> Pass 2 <Go> Menu

XEU XUS SPOT 3M

Current Price	Input Price	Quantity	Period
Bid 73.075		Near 30 M XEU	SPOT 12/20/99
Ask 73.275	73.575	Far As Near M	3M 3/20/00

Price Increment 0.1

Requester AA FFT COMMERZBANK

Identifier 10,496 12/16/99 State Quote-at-Provider

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I352-1150-0 16-Dec-99 13:24:33

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FIG. 24

AEFX

99) Options FX SWAP QUOTE MONITOR Page 1 / 1

2)Wait-3		EURUSD SPOT 3W	EUR	10M	BANK-T
3)Wait-3		EURUSD SPOT 3W	EUR	10M	BANK-T
4)Wait-3		EURUSD SPOT 3W	EUR	10M	BARCLAYS BAN
5)Wait-3		EURUSD SPOT 3W	EUR	10M	BANK-C
6)Wait-3		EURUSD SPOT 3W	EUR	10M	BANK-G
7)Act -3	14.20	14.30 EURUSD SPOT 3W	EUR	10M	BANK-T
8)Act -3	14.30	Order EURUSD SPOT 3W	EUR	10M	BANK-B

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1541-239-1 22-Sep-99 13:31:41

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FIG. 25

<HELP> for explanation.

DG61 a Govt A E F X

Tullett & Tokyo Limited

99) Options FX SWAP MARKET MONITOR V2.62 Page 1/2

Read Only	2) EURUSD	3) XGBXUS	4) USDJPY					
	1.0155	1.0160	1.6118	1.6125		103.01	103.11	
T/N	10)	2.01	20)	2.04	30)	0.06	40)	0.08
1W	11)	Trade Action					51)	-4.55
	80)	Execute/View					61)	-4.52
1M	12)	81) Order One - Input order this side					52)	-10.80
	82)	Order Both - Input bid & ask order					62)	-10.70
2M	13)	83) Quote One - Request quote this side					53)	-50.60
	84)	Quote Both - Request bid & ask quote					63)	-50.30
3M	14)	85) Hold all within same instrument					54)	-104.40
	86)	Release all within same instrument					64)	-103.90
4M	15)	Change Monitors					55)	-150
	87)	Market Monitor					65)	-149.50
5M	16)	1	88)	Depth Monitor			56)	-199.75
	89)	Action Monitor					66)	-198.75
6M	17)	1	90)	Single Market Monitor			57)	-252.25
	91)	Quote Monitor					67)	-251.25
9M	18)	1	92)	Defaults			58)	-299.50
	93)	Menu					68)	-297.00
12M	19)	258	29)	259	39)	-22	49)	-21
							59)	-455
							69)	-453
							79)	-607.50
							89)	-604.50
							99)	-12M

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I352-1150-0 16-Dec-99 14:00:00

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FIG. 26

<HELP> for explanation.

DG61 a Govt A E F X

Tullett & Tokyo Limited

99) Options FX SWAP MARKET MONITOR V2.62 Page 1/2

Read Only	2) XUSXJP 106.50	3) XGBXUS 106.55	1.6118	1.6125	4) USDJPY 103.01	103.11	
T/N	10) -3.24	20) -3.22	30) 0.06	40) 0.08	50) -4.55	60) -4.52	
1W	Trade Action				61) $\text{¥} 10Y$ > AA	T/N	
1M	11) Edit	80)			51) -10.80	61) -10.70	1W
2M	AA	81) Hold			52) -50.60	62) -50.30	1M
3M	12) Off	83) Order One - Input order this side			53) -104.40	63) -103.90	2M
4M	13) -	84) Order Both - Input bid & ask order			54) -150	64) -149.50	3M
5M	14) -	85) Quote One - Request quote this side			55) -199.75	65) -198.75	4M
6M	15) -	86) Quote Both - Request bid & ask quote			56) -252.25	66) -251.25	5M
9M	16) -	87) Hold all within same instrument			57) -299.50	67) -297.00	6M
12M	17) -	88) Release all within same instrument			58) -455	68) -453	9M
	18) -	Change Monitors			59) -607.50	69) -604.50	12M
	19) -	89) Market Monitor					
		90) Depth Monitor					
		91) Action Monitor					
		92) Single Market Monitor					
		93) Quote Monitor					
		94) Defaults					
		95) Menu					

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I352-1150-0 16-Dec-99 14:00:2

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FIG. 27

110

<HELP> for explanation.

DG61 a Govt A E F X

Your Order/Hit Action Is Required (AEFX).

99) Options FX SWAP MARKET MONITOR V2.62 Page 1/2

Read Only	2) XEUXUS	3) GBPUSD	4) USDJPY				
	1.0376	1.0381	1.6081	1.6089	103.01	103.11	
T/N	10) 0.71	20) 0.73	30) 0.47	40) 0.55	50) -4.55	60) -4.52	¥ 10Y > AA T/N
1W	11) 4.65	21) 4.70	31) 2.75	41) 3	51) -10.80	61) -10.70	1W
1M	12) 25.90	22) 24.90	32) 10.70	42) 11	52) -50.50	62) -50.20	1M
2M	13) 49.24	23) 49.30	33) 9.80	43) 10.20	53) -104.30	63) -103.80	2M
3M	14) 73.08	24) 73.28	34) 8.60	44) 9.10	54) -150	64) -149.50	3M
4M	15) 101.75	25) 101.76	35) 6.75	45) 7.50	55) -199.50	65) -198.50	4M
5M	16) 108	26) 108.20	36) 5.25	46) 6	56) -252	66) -251	5M
6M	17) 145.45	27) 145.25	37) 2.50	47) 3.50	57) -299.25	67) -297.00	6M
9M	18) 196	28) 197	38) -5	48) -3	58) -454	68) -452	9M
12M	19) 257	29) 258	39) -14	49) -12	59) -606.50	69) -603.50	12M

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I352-1150-3 16-Dec-99 13:20:20

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FI 6. 28

<HELP> for explanation.

DG61 a Govt A E F X

Tullett & Tokyo Limited

99)Options

FX SWAP ACTION MONITOR

Page 1/1

Responses to My Quote Request

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Quotes Required/Made

--	--	--	--

Active Hits

9)Act 70	Order	108.20	XEUXUS SPOT 5M	XEU	20M	1.0379	COMMERZBANK
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Orders

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I352-1150-0 16-Dec-99 13:19:32

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FIG. 29

<HELP> for explanation.

DG61 a Govt A E F X

Tullett & Tokyo Limited

99)Options FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

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Quotes Required/Made

--	--	--	--

Trade Action

- 9)A 80)Accept
- 81)View
- 82)Hold all within same instrument
- 83)Release all within same instrument
- Change Monitors
- 84)Market Monitor
- 85)Depth Monitor
- 15) 86)Action Monitor
- 16) 87)Single Market Monitor
- 88)Quote Monitor
- 89)Defaults
- 90)Menu

XEU 20M 1.0379 CHASE MANHAT

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I352-1150-3 16-Dec-99 13:20:56

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FIG. 31

<HELP> for explanation.

DG61 a Govt AEF X

Tullett & Tokyo Limited

99)Options

FX SWAP ACTION MONITOR

Responses to My Quote Request

Page 1/1

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Quotes Required/Made

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Active Hits

9) Trade Action	XEU	20M	1.0379	COMMERZBANK
80)Accept				
81)View				
82)Reject credit & add firm restriction				
83)Insufficient credit for this trade				
84)Hold all within same instrument				
85)Release all within same instrument				
Change Monitors				
86)Market Monitor				
87)Depth Monitor				
88>Action Monitor				
89)Single Market Monitor				
90)Quote Monitor				
91)Defaults				
92)Menu				

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I352-1150-0 16-Dec-99 13:19:57

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FIG. 30

<HELP> for explanation.

DG61 a Govt A E F X

FX SWAP MY HIT

Submit	Reject Credit	Insufficient	1) Enter Spot	
1 <Go>	2 <Go>	3 <Go>	2) Current Spot	1.0375
X EU XUS SPOT 5M				
Ask 108.200 SP				
My Terms				
Near	20 M XEU	Accept Amou	10) 1.0374	20) 1.0376
Far	As Near M	Y	11) 1.0373	21) 1.0377
Final Spot	1.0375	Accept Spot	12) 1.0372	22) 1.0378
Spot Increment				
0.0001				

Identifier 10,486 12/16/99 State Hit-at-Hitter

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I352-1150-3 16-Dec-99 13:21:14

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FJ 6. 32

112

<HELP> for explanation.

DG61 a Govt A E F X

Your Order/Hit Action Is Required (AEFX).

99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

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Quotes Required/Made

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Active Hits

9)Act 85	Order	108.20	XEUXUS SPOT 5M	XEU	20M	1.0375	COMMERZBANK
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Orders

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I352-1150-0 16-Dec-99 13:21:40

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FIG. 33

<HELP> for explanation.

DG61 a Govt AEFX

FX SWAP MY ORDER

Submit  
1 <Go>

Menu

For Beta Testing Only  
Order\_Status 35  
Hit\_Status 14  
Hit\_Amount\_Neg 221  
Hit\_Spot\_Neg 2

XEU XUS SPOT 5M

Ask 108.200 SPOT 12/20/99  
5M 5/22/00

My Terms

Near 20 M XEU  
Far As Near M  
Final Spot 1.0375

Accept Amount

Y

Accept Spot

Y

FFT AA COMMERZBANK

Near 20 M XEU  
Far As Near M  
Final Spot 1.0375

Spot Increment

0.0001

Identifier 10,486 12/16/99 State Hit-at-Maker

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I352-1150-0 16-Dec-99 13:22:01

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FIG. 34

<HELP> for explanation.

Cleared AEFX Message.

99)Options

FX SWAP ACTION MONITOR

Page 1/1

Responses to My Quote Request

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Quotes Required/Made

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Active Hits

9)Done	Order	108.20	XEUXUS SPOT 5M	XEU	20M	1.0375	COMMERZBANK
--------	-------	--------	----------------	-----	-----	--------	-------------

Orders

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I352-1150-0 16-Dec-9 13:22:08

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FIG. 35

<HELP> for explanation.

DG61 a Govt A E F X

### FX SWAP TRADE

Menu

X EU XUS SPOT 5M

Price	Quantity	Period
Ask 108.200	Near 20 M XEU	SPOT 12/20/99
Final Spot 1.0375	Far As Near M	5M 5/22/00
X Rate 1.0483200		

#### Cash Flows

CHASE MANHAT PAR	COMMERZBANK	FFT
20,000,000.00 XEU 12/20/99 XUS (20,750,000.00)		
(20,000,000.00) XEU 5/22/00 XUS 20,966,400.00		

Identifier 10,486 12/16/99 State Done

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I352-1150-0 16-Dec-99 13:22:17

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FIG. 36

**<HELP>** for explanation.

DG61 a Govt AEFX

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99)Options FX SWAP MARKET MONITOR V2.62 Page 1/2

Read Only	2) XEUXUS	1.0376	1.0381	3) GBPUSD	1.6081	1.6089	4) USDJPY	103.01	103.11						
T/N	10)	0.71	20)	0.73	30)	0.47	40)	0.55	50)	-4.55	60)	-4.52	¥ 10Y > AA	T/N	
1W	11)	4.65	21)	4.70	31)	2.75	41)	3	51)	-10.80	61)	-10.70		1W	
1M		Trade Action												1M	
2M	12)	25	80) Order One - Input order this side									62)	-50.20		2M
3M	13)	49	81) Order Both - Input bid & ask order									63)	-103.80		3M
4M	14)	73	82) Quote One - Request quote this side									64)	-149.50		4M
5M	15)	101	83) Quote Both - Request bid & ask quote									65)	-198.50		5M
6M	16)		84) Hold all within same instrument									66)	-251		6M
9M	17)	145	85) Release all within same instrument									67)	-297.00		9M
12M	18)		Change Monitors									68)	\$ 50M A		12M
	19)	257	29)	258	39)	-14	49)	-12	59)	-606.50	69)	-603.50			

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I352-1150-3 16-Dec-99 13:23:07

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FIG. 37

114

<HELP> for explanation.

DG61 a Govt AEFX

Your Quote Action Is Required (AEFX).

99) Options

FX SWAP ACTION MONITOR  
Responses to My Quote Request

Page 1/1

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Quotes Required/Made

6)Act 84			XEUXUS SPOT 3M	XEU 30M	COMMERZBANK
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Active Hits

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Orders

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I352-1150-0 16-Dec-99 13:23:59

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FIG. 38

<HELP> for explanation.

DG61 a Govt AEF X

Tullett & Tokyo Limited

99)Options FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

			25) XEUXUS SPOT 3M XEU 30M
--	--	--	----------------------------

Quotes Required/Made

--	--	--	--

Active Hits

--	--	--	--

Orders

15)Live	-12.52	Order	XUSXJP SPOT 1W XUS 1M
16)Live	Order	-90.225	XUSXJP SPOT 2M XUS 2M

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I352-1150-3 16-Dec-99 13:24:10

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FIG. 39

<HELP> for explanation.

DG61 a Govt AEFX

Screen Printed

99)Options

FX SWAP ACTION MONITOR

Page 1/1

Responses to My Quote Request

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Quotes Required/Made

6)Act 64			XEUXUS SPOT 3M	XEU	30M	COMMERZBANK
----------	--	--	----------------	-----	-----	-------------

Active Hits

Trade Action	
80)Provide quote	
81)Pass	
82)Hold all within same instrument	
83)Release all within same instrument	
Change Monitors	
84)Market Monitor	
85)Depth Monitor	
86>Action Monitor	
87)Single Market Monitor	
88)Quote Monitor	
89)Defaults	
90)Menu	

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I352-1150-0 16-Dec-99 13:24:22

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FIG. 40

<HELP> for explanation.

Cleared AEFX Message.

99)Options

FX SWAP ACTION MONITOR

Page 1/1

Responses to My Quote Request

		4) 73.575	25) XEUXUS SPOT 3M	XEU	30M
--	--	-----------	--------------------	-----	-----

			Trade Action	
			80)Quote off	
			81)Menu	

Active Hits

116

Orders

15)Live	-12.52	Order	XUSXJP SPOT 1W	XUS	1M
16)Live	Order	-90.225	XUSXJP SPOT 2M	XUS	2M

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I352-1150-3 16-Dec-99 13:24:50

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FIG. 41

<HELP> for explanation.

DG61 a Govt A E F X

Tullett & Tokyo Limited

99)Options FX SWAP ACTION MONITOR

Page 1/1

Responses to My Quote Request

		4) 73.575	25) XEUXUS SPOT 3M	XEU	30M
--	--	-----------	--------------------	-----	-----

Quotes Required/Made

		Trade Action	
		80)Execute/View	
		81)Order One - Input order this side	
		82)Order Both - Input bid & ask order	
		83)Quote One - Request quote this side	
		84)Quote Both - Request bid & ask quote	
		85)Hold all within same instrument	
		86)Release all within same instrument	
		Change Monitors	
15)		87)Market Monitor	
16)		88)Depth Monitor	
		89)Action Monitor	
		90)Single Market Monitor	
		91)Quote Monitor	
		92)Defaults	
		93)Menu	

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I352-1150-3 16-Dec-99 13:25:01

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FIG. 42

<HELP> for explanation.

DG61 a Govt AEF X

FX SWAP QUOTE HIT

Hit  
1 <Go>

Menu

XEU XUS SPOT 3M

Price	Quantity	Period
Ask 73.575	Near Far 30 M XEU As Near M	SPOT 12/20/99 3M 3/20/00

Requester	Provider
COMMERZBANK FFT AA	CHASE MANHAT PAR AA

Identifier 10,496 12/16/99 State Quote-at-Requester

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I352-1150-3 16-Dec-99 13:25:07

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FI 6. 43

<HELP> for explanation.

DG61 a Govt AEFX

Cleared AEFX Message.

99)Options FX SWAP ACTION MONITOR Page 1/1  
Responses to My Quote Request

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Quotes Required/Made

--	--	--	--

Active Hits

9)Act 85	Quote	73.575	XEUXUS SPOT 3M	XEU	30M	1.0379	COMMERZBANK
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Orders

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500  
I352-1150-0 16-Dec-99 13:25:19

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FIG. 44

<HELP> for explanation.

DG61 a Govt AEF X

Tullett & Tokyo Limited

99)Options FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

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Quotes Required/Made

--	--	--	--

Active Hits

9)Wait79	Request	73.575	XEU XUS SPOT 3M	XEU	30M	1.0379 CHASE MANHAT
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Orders

15)Live	-12.52	Order	XUS XJP SPOT 1W	XUS	1M
16)Live	Order	-90.225	XUS XJP SPOT 2M	XUS	2M

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500  
I352-1150-3 16-Dec-99 13:25:23

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FIG. 45

<HELP> for explanation.

DG61 a Govt AEF X

Screen Printed

99)Options

## FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

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### Quotes Required/Made

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### Active Hits

9)Act 76	Request	73.575	XEUXUS SPOT 3M	XEU	30M	1.0379 CHASE MANHAT
----------	---------	--------	----------------	-----	-----	---------------------

### Orders

15)Live	-12.52	Order	XUSXJP SPOT 1W	XUS	1M
16)Live	-90.225	Order	XUSXJP SPOT 2M	XUS	2M

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FIG. 46

<HELP> for explanation.

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99)Options

## FX SWAP ACTION MONITOR

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Responses to My Quote Request

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Quotes Required/Made

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Trade Action

- 9)A 80)Accept
- 81)View
- 82)Hold all within same instrument
- 83)Release all within same instrument
- Change Monitors
- 84)Market Monitor
- 85)Depth Monitor
- 86)Action Monitor
- 87)Single Market Monitor
- 88)Quote Monitor
- 89)Defaults
- 90)Menu

XEU 30M 1.0379 CHASE MANHAT

15)

16)

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1352-1150-3 16-Dec-99 13:26:05

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FIG. 47

<HELP> for explanation.

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### FX SWAP TRADE

Menu

XEUXUS SPOT 3M

Price	Quantity	Period
Ask 73.575	Near 30 M XEU	SPOT 12/20/99
Final Spot 1.0379	Far As Near M	3M 3/20/00
X Rate 1.0452575		

#### Cash Flows

CHASE MANHAT PAR	COMMERZBANK	FFT
30,000,000.00 XEU 12/20/99 XUS (31,137,000.00)		
(30,000,000.00) XEU 3/20/00 XUS 31,357,725.00		

Identifier 10,496 12/16/99 State Done

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500  
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